Amendments to the Specification:

Please amend the paragraph beginning on page 4, line 5 as follows:

Where, ~~the~~ φ_i (i=1, . . . ,n) ~~define the poles,~~ and ~~the~~ φ_j (j=1, . . . ,m) ~~define the zeros. φ_i and φ_j~~ are the parameters of the model. a_t is a random variable with mean zero and variance σ^2_a, $a_t \sim NID(0, \sigma^2_a)$. NID(0, σ^2_a~~a~~) denotes Normally Independent Distributions with mean value 0 and standard deviation of σ_a. Since AR(p) models are good approximations to the ARMA(n,m) models when p(i=1,2 . . .) is properly selected ~~(Reference 2)~~, and building an AR(p) model is much easier than building an ARMA(n,m) model, in practical application, AR(p) models are often used. An AR(p) model can be written as follows: